

# Change of variables as a universal approach to local and global regimes for $\beta$ matrix models

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We consider the  $\beta$  matrix model with an arbitrary admissible potential  $V$ . Assuming that  $V$  is smooth enough and the corresponding equilibrium density  $\rho$  has a one-interval support  $\sigma=[-2,2]$ , we consider the change of variables  $\lambda_i \rightarrow \zeta(\lambda_i)$  with  $\zeta(\lambda)$  chosen from the equation

$$\zeta'(\lambda)\rho(\zeta(\lambda))=\rho_{\text{sc}}(\lambda),$$

where  $\rho_{\text{sc}}(\lambda)$  is the standard semicircle density. This gives us the "deformed"  $\beta$  matrix model which has an additional interaction term. Evidently the partition function and all marginal densities of the initial  $\beta$  ensemble can be expressed in terms of the new ensemble.

Then after some transformations we obtain that the "deformed"  $\beta$  matrix model may be reduced to the standard Gaussian  $\beta$  matrix model with a small perturbation  $n^{-1}h(\lambda)$ .

This reduces most of the problems of local and global regimes for  $\beta$  matrix models to the corresponding problems for the Gaussian model with a small perturbation.